US Index
Components Guide

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CONTACT US

We are here to help you do great things with our market and reference data. For questions, feedback, and other concerns, you may reach our team of experts using the following contact information:

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INTRODUCTION

algoseek US Index Components data is built for major US indices: Dow Jones Industrial Average, Dow Jones Transportation Average, Dow Jones Utility Average, S&P 500, NASDAQ 100, Russell 1000, and Russell 2000. The data is available from 2007, except for Russell indices, which are available from July 2009. A list of components for each index is available for every trading date. Also, algoseek provides a separate file for each index, which includes all historical changes for index components.

Note: This dataset is intended solely for research and historical backtesting. The actual changes in the index members might be delayed by a few days.

DATA ORGANIZATION AND FILE FORMAT

algoseek provides Index Components data in plain text CSV files. The first row of the CSV file is a fixed header and then rows of data corresponding to individual components (Table 1). By default, data is organized into one file per trading day. For example, all components for SPX (S&P 500) on Mar 3, 2020, are stored in one CSV file.

Table 1: Sample S&P 500 Index Components Data

ConstituentTicker	ConstituentName
A	Agilent Technologies Inc.
AAL	American Airlines Group Inc
AAP	Advance Auto Parts Inc
AAPL	Apple Inc
ABBV	Abbvie Inc

Table 2 (below) provides the name, brief description, and data type for each data field (column) in the Index Components CSV file.

Table 2: CSV File Fields Schema

Field	Type (Format)	Description
ConstituentTicker	string	Symbol name of index component
ConstituentName	string	Name of index component security

Table 3 provides a sample of the index components changes file. This file represents changes related to adding securities to index components or removing them from it. Also, it includes name changes for a specific security that is a component of an index.

Table 3: Sample S&P 500 Index Components Changes Data

TradeDate	AddedConstituentTicker	AddedConstituentName	DroppedConstituentTicker	DroppedConstituentName
20211220	EPAM	EPAM Systems Inc	HBI	Hanesbrands Inc
20211220	FDS	Factset Research Systems Inc.	LEG	Leggett & Platt, Inc.
20211220	SBNY	Signature Bank	WU	Western Union Company
20211220	SEDG	Solaredge Technologies Inc		
20220106	FRT	Federal Realty Investment Trust.	FRT	Federal Realty Investment Trust